Stationary Action for Fundamental Solution of TPBVPs

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Action Functional

- We look at conservative dynamical systems.
- Simplest case: Point-mass in a field.
- Position component of the state at time, t, is denoted by $\xi(t) \in \mathbb{R}^n$.
- Potential energy will be induced by some field: $V : \mathbb{R}^n \to \mathbb{R}$.
- Kinetic energy: $T(\dot{\xi}(t)) \doteq \frac{1}{2}\dot{\xi}^{T}(t)\mathcal{M}\dot{\xi}(t).$
- If $\xi(t)$ is a point mass, \mathcal{M} is simply $m\mathcal{I}$, where m is the mass.
- The action functional:

$$\mathcal{F}(\xi(\cdot)) \doteq \int_0^t \frac{1}{2} \dot{\xi}^{\mathsf{T}}(r) \mathcal{M} \dot{\xi}(r) - V(\xi(r)) \, dr.$$

- Hamilton hypothesized that conservative systems moved along paths that minimized the action functional.
- ▶ Feynman: "The average kinetic energy minus the average potential energy is minimized along the true path. Here for 'average', we can think of [...] the integral over time." (orig. Hamilton)

- Feynman: "In fact, it doesn't really have to be a minimum... the fundamental principle was that for any *first-order variation* away from the optical path, the *change* in time was zero."
- One seeks a **stationary** point of the action functional.
- This is the quantum viewpoint expanded to a larger domain. More later.
- Conservation of momentum and conservation of energy follow from stationarity of the action functional.
- The action functional (revised arguments):

$$\mathcal{F}(\xi(0),\dot{\xi}(\cdot)) \doteq \int_0^t \frac{1}{2} \dot{\xi}^{\mathsf{T}}(r) \mathcal{M} \dot{\xi}(r) - V(\xi(r)) \, dr.$$

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Action Functional

- Write dynamics as $\dot{\xi}_r = u_r$ for $r \in (0, t)$, with initial condition $\xi(0) = x$.
- The action functional:

$$\mathcal{F}(x, u(\cdot)) \doteq \int_0^t \frac{1}{2} u^{\mathsf{T}}(r) \mathcal{M}u(r) - V(\xi(r)) \, dr.$$

- For short time durations, the stationary point is a minimum.
- Note second term has an integrator, which builds up over time, destroying convexity.
- If V sufficiently smooth, the Fréchet derivative with respect to u ∈ L₂(0, t) has Riesz representation

$$[\mathcal{F}_u(x,u)](r) = \mathcal{M}u(r) - \int_r^t V_x(\xi(\rho)) d\rho$$
 a.e. $r \in (0,t).$

(I.e., $F(x, u + \delta) - F(x, u) - \langle \mathcal{F}_u(x, u), \delta \rangle = o(||\delta||)$.)

Second derivative representation: $[\mathcal{F}_{uu}(x, u)](r, \rho) = m - \int_{r \lor \rho}^{t} V_{xx}(\xi(\sigma)) d\sigma$ a.e.

Staticization

- Need to search for stationary (static) points of the action functional.
- Terminology: Staticization, statica (analogous to minimization, minima).
- For longer durations, min over u is replaced by stat over u.
- ▶ Let $\bar{y} \in \mathcal{G}_{\mathcal{Y}}$ where $\mathcal{G}_{\mathcal{Y}}$ is an open subset of a Hilbert space. We say

$$\bar{y} \in \underset{y \in \mathcal{G}_{\mathcal{Y}}}{\operatorname{argstat}} F(y) \text{ if } \limsup_{y \to \bar{y}, y \in \mathcal{G}_{\mathcal{Y}}} \frac{|F(y) - F(\bar{y})|}{|y - \bar{y}|} = 0$$

and

$$\overline{\operatorname{stat}}_{y \in \mathcal{G}_{\mathcal{Y}}} F(y) \doteq \left\{ F(\bar{y}) \, \middle| \, \bar{y} \in \operatorname{argstat}_{y \in \mathcal{G}_{\mathcal{Y}}} \{F(y)\} \right\}$$

if $\operatorname{argstat}\{F(y) \mid y \in \mathcal{G}_{\mathcal{Y}}\} \neq \emptyset$. If $\exists a \text{ s.t. } \overline{\operatorname{stat}}_{y \in \mathcal{G}_{\mathcal{Y}}}F(y) = \{a\}$, then $\operatorname{stat} F(y) \doteq a$.

stat
$$F(y) = a$$
.
 $y \in \mathcal{G}_{\mathcal{Y}}$

• If f Fréchet differentiable and $\mathcal{G}_{\mathcal{Y}}$ is open,

$$\underset{y \in \mathcal{G}_{\mathcal{Y}}}{\operatorname{argstat}} F(y) = \{ y \in \mathcal{G}_{\mathcal{Y}} \mid F_{y}(y) = 0 \}.$$

One can generate an entire theory for stat that is analogous to standard optimal control theory. We consider the action-functional case. General system:

$$\begin{split} \dot{\xi}_r &= u_r, \quad \xi_0 = x \in \mathbf{R}^n \\ J(t, x, u, z) &= \int_0^t \frac{1}{2} u_r^T \mathcal{M} u_r - V(\xi_r) \, dr + \psi(\xi_t, z), \\ W(t, x, z) &\doteq \sup_{u \in \mathcal{U}} J(t, x, u, z), \end{split}$$

Dynamic Programming Principle:

Suppose the stationary value, W(t, x, z) exists for $0 \le t \le T < \infty$ and $x, z \in \mathbb{R}^n$, and that there are stationary trajectories Hölder in x with constant greater than 1/2. Then, for $s \in (0, t)$,

$$W(t,x,z) = \sup_{u \in \mathcal{U}} \left\{ \int_0^s \frac{1}{2} u_r^T \mathcal{M} u_r - V(\xi_r) dr + W(t-s,\xi_s,z) \right\}.$$

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HJ-Stat PDE Problem:

$$0 = \underset{v \in \mathbb{R}^{m}}{\text{stat}} \left\{ \frac{1}{2} v^{T} \mathcal{M} v - V(x) - W_{r}(r, x, z) + W_{x}(r, x, z) \cdot f(x, v) \right\},$$

for $(r, x) \in (0, t) \times \mathbb{R}^{n}$, and by the convexity,
$$0 = \underset{v \in \mathbb{R}^{m}}{\text{m}} \left\{ \frac{1}{2} v^{T} \mathcal{M} v - V(x) - W_{r}(r, x, z) + W_{x}(r, x, z) \cdot f(x, v) \right\},$$

 $W(0, x, z) = \psi(x, z), \qquad x \in \mathbb{R}^{n}.$

A Stat Representation Theorem:

Suppose $(0, t) \setminus A$ consists only of isolated points. Suppose that for $s \in A$, the stationary-action value exists for all $x \in \mathbb{R}^n$, and that the above Hölder continuity in x holds there. Then, the stationary-action value function satisfies the HJ-Stat PDE on $\mathcal{A} \times \mathbb{R}^n$.

Fundamental Solutions to TPBVPs

- ► Shorthand: TPBVP = two-point boundary value problem.
- The action functional approach will allow us to obtain a fundamental solution for classes of TPBVPs (e.g., *n*-body and wave equation).
- ► The fundamental solution may be computed offline.
- By fundamental solution for a TPBVP here, we mean an object, that once computed, allows for solution of TPBVPs for a variety of boundary data without re-solution/re-integration of the TPBVP problem.
- Given specific boundary conditions, staticization of the fundamental solution with an appropriate appended (terminal payoff) functional will generate the solution to the TPBVP of interest.

Action Functional Approach

Formulate control problem. Dynamics:

$$\dot{\xi} = u, \quad \xi(0) = x, \quad u \in \mathcal{U} = L_2^{loc}$$

Payoff/Value:

$$J^{0}(t,x,u) = \int_{0}^{t} -V(\xi(r)) + \frac{1}{2}u^{T}(r)\mathcal{M}u(r) dr,$$
$$W^{0}(t,x) \doteq \underset{u \in \mathcal{U}}{\operatorname{stat}} J^{0}(t,x,u).$$

► HJB PDE (forward HJB PDE):

$$0 = -\frac{\partial}{\partial t}W(r,x) + \underset{v \in \mathbb{R}^{n}}{\operatorname{stat}} \left\{ v \cdot \nabla_{x}W(r,x) + \frac{1}{2}v^{T}\mathcal{M}v \right\} - V(x)$$

$$= -\frac{\partial}{\partial t}W(r,x) + \underset{v \in \mathbb{R}^{n}}{\operatorname{inf}} \left\{ v \cdot \nabla_{x}W(r,x) + \frac{1}{2}v^{T}\mathcal{M}v \right\} - V(x)$$

$$= -\frac{\partial}{\partial t}W(r,x) - V(x) - \frac{1}{2} [\nabla_{x}W(r,x)]^{T}\mathcal{M}^{-1}\nabla_{x}W(r,x).$$

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Action Functional Approach to TPBVPs

- Use terminal cost to effect boundary condition at termination.
- Payoff (now with terminal cost):

$$\overline{J}(t,x,u) = \int_0^t \frac{1}{2} u^T(r) \mathcal{M}u(r) - V(\xi(r)) dr + \psi(\xi(t)).$$

If ψ(x) = −v̄^TMx, we obtain boundary conditions (via either characteristic equations for HJB or Pontryagin):

 $\xi(0) = x, \quad p(t) = \nabla_x \psi(\xi(t)) \qquad \Rightarrow \qquad \xi(0) = x, \quad \dot{\xi}(t) = -\mathcal{M}^{-1}p(t) = \bar{v}.$

- Solution of the control problem with this terminal cost yields solution of the desired TPBVP. $\dot{\xi}(0) = u(0)$ is required second initial condition.
- If $\psi(x) = \psi^{\infty}(x; z) = \delta_0^-(x z)$ where

$$\delta_0^-(y) \doteq egin{cases} 0 & ext{if } y = 0 \ +\infty & ext{otherwise}, \end{cases}$$

we obtain boundary conditions:

$$\xi(0)=x,\qquad \xi(t)=z$$

Fundamental Solutions (easier short-duration case)

- Using terminal cost to effect boundary condition at termination short horizon case.
- Payoff and Value:

$$J^{\infty}(t,x,u;z) = \int_{0}^{t} \frac{1}{2}u^{T}(r)\mathcal{M}u(r) - V(\xi(r)) dr + \psi^{\infty}(\xi(t),z)$$
$$W^{\infty}(t,x) = W^{\infty}(t,x,z) = \underset{u \in \mathcal{U}}{\text{stat}} J^{\infty}(t,x,u;z)) = \underset{u \in \mathcal{U}}{\inf} J^{\infty}(t,x,u;z).$$

• If replace
$$\psi^{\infty}$$
 with $\overline{\psi}(x) = -\overline{v}^{T} \mathcal{M} x$, obtain value,
 $\overline{W}(t,x) = \operatorname{stat}_{u \in \mathcal{U}} \overline{J}(t,x,u)$,

$$\begin{split} \bar{W}(t,x) &= \operatorname{stat}_{u \in \mathcal{U}} \left\{ \int_0^t \frac{1}{2} u^T(r) \mathcal{M} u(r) - V(\xi(r)) \, dr + \bar{\psi}(\xi(t)) \right\} \\ &= \inf_{u \in \mathcal{U}} \inf_{z \in \mathbb{R}^n} \left\{ \int_0^t \frac{1}{2} u^T(r) \mathcal{M} u(r) - V(\xi(r)) \, dr + \psi^\infty(\xi(t),z) + \bar{\psi}(z) \right\} \\ &= \inf_{z \in \mathbb{R}^n} \left\{ W^\infty(t,x;z) + \bar{\psi}(z) \right\} = \int_{\mathbb{R}^n}^{\oplus} W^\infty(t,x;z) \otimes \bar{\psi}(z). \end{split}$$

► Min-plus convolution of W[∞] with various terminal costs yields solution of TPBVPs. W[∞] is the fundamental solution.

Motivational Example

Simple problem: Mass, m, and spring-constant, K. Newton form: $\ddot{\xi} = -(K/m)\xi$.



Two-point boundary value problem (TPBVP) from x to z in time [s, t] with velocity/control u ∈ U ≐ L₂^{loc}(0,∞), is

$$J^{\infty}(t, x, u, z) = \int_{0}^{t} \frac{m}{2} u^{2}(r) - \frac{\kappa}{2} \xi^{2}(r) dr + \psi^{\infty}(\xi(t), z),$$

$$\dot{\xi}(r) = u(r), \qquad \xi(0) = x,$$

$$\psi^{\infty}(x, z) \doteq \begin{cases} 0 & \text{if } x = z, \\ +\infty & \text{otherwise.} \end{cases}$$

- ψ^{∞} forces solution to hit terminal state $\xi(t) = z$.
- One seeks $W^{\infty}(t,x;z) = \operatorname{stat}_{u \in \mathcal{U}} J^{\infty}(t,x,u,z).$

Motivational Example

The associated HJ PDE problem is

$$0 = -\sup_{v \in R} \left[\frac{m}{2} v^2 - \frac{K}{2} x^2 + W_s(s, x) + v W_x(s, x) \right]$$

= $-\min_{v \in R} \left[\frac{m}{2} v^2 - \frac{K}{2} x^2 + W_s(s, x) + v W_x(s, x) \right]$
= $\frac{1}{2m} [W_x(s, x)]^2 + \frac{K}{2} x^2 - W_s(s, x) \quad s \in (0, t), x \in \mathbb{R}$
 $W(t, x) = \psi^{\infty}(x, z) \quad x \in \mathbb{R}.$

- Note the min even though problem is stat.
- ► Suggests optimal control $u^*(r) = \hat{u}^*(r, x) \doteq (-1/m)W_x(r, \xi^*(r)).$
- Try $W(t, x, z) = \frac{1}{2} [P(t)x^2 + 2Q(t)xz + R(t)z^2].$
- Then the solution is given by

$$P(t) = R(t) = \cot(t), \quad Q(t) = -1/\sin(t).$$

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Motivational Example: Mass-Spring

One finds velocity/control, u^{*}, and trajectory, ξ^{*}, given by (modulo sign errors)

$$u^{*}(r) = -[P(t-r)\xi^{*}(r) + Q(t-r)z] = \frac{-\cos(t-r)}{\sin(t-r)}\xi^{*}(r) + \frac{1}{\sin(t-r)}z,$$

$$\xi^{*}(r) = x\cos(r) + \frac{z - x\cos(t)}{\sin(t)}\sin(r).$$

- ▶ Note that one loses convexity of J^{∞} in *u*, and one must seek a staticum rather than a minimum.
- Asymptotes correspond to times when the quadratic in $u(\cdot)$ becomes purely linear in one direction.
- stat propagates past asymptotes.
- At t = π, either no solution or infinite number of solutions, depending on x, z.



Mass-Spring Example

- Only have convexity of action for a short period.
- Stationary value exists except at isolated points.
- stat propagates past asymptotes/times where domain contracts.
- Time axis is vertical in this plot.



Mass-Spring Example

 $W^{\infty}(t,x;z) = \underset{u \in \mathcal{U}_{0,t}}{\operatorname{stat}} \frac{J(t,x,u,z)}{J(t,x,u,z)} = \left[x^{\mathsf{T}} P_t^{\infty} x + 2z^{\mathsf{T}} Q_t^{\infty} x + z^{\mathsf{T}} R_t^{\infty} z \right]$ (when finite



 Need to propagate stat past asymptotes.



Propagation Through Asymptotes

- Propagation through stat duality:
- Dual satisfies:

$$\begin{split} \dot{\alpha}_t &= -\alpha_t [D^{-1} + C^{-1} B C^{-1}] \alpha_t, \\ \dot{\beta}_t &= -\alpha_t [D^{-1} + C^{-1} B C^{-1}] \beta_t \\ &\quad + B C^{-1} \beta_t, \\ \dot{\gamma}_t &= -\beta_t^T [D^{-1} + C^{-1} B C^{-1}] \beta_t. \end{split}$$



- Locations of asymptotes may be different between primal and dual.
- Propagation recipe:
 - 1. Propagate primal [dual] Riccati until approaching asymptote.
 - 2. Switch to dual [primal] Riccati until approaching dual [primal] asymptote, and return to step 1.
- (Symplectic methods provide alternative, of course.)

The *n*-body Problem (Fundamental Solutions)

 Recall classic gravitational potential for two bodies at xⁱ and x^j with masses m_i and m_i:

$$-V(x^i,x^j)=\frac{Gm_im_j}{|x^i-x^j|}.$$

Inverse norm is difficult.



Additive inverse of potential as optimized quadratic (with $\widehat{G} \doteq (3/2)^{3/2} G$).

$$\frac{Gm_im_j}{|x^i-x^j|} = \widehat{G}\sup_{\alpha^{i,j}\in[0,\infty)} \left\{ m_im_j\alpha^{i,j} \left[1 - \frac{(\alpha^{i,j}|x^i-x^j|)^2}{2} \right] \right\}.$$

Total potential (for many bodies):

$$-V(x) = \sum_{(i,j)\in\mathcal{I}} \widehat{G} \sup_{\alpha^{i,j}\in[0,\infty)} \left\{ m_i m_j \alpha^{i,j} \left[1 - \frac{(\alpha^{i,j}|x^i - x^j|)^2}{2} \right] \right\}.$$

- Physical bodies have positive radius.
- This implies there exists maximum possible relevant α.
- One can also obtain an a priori bound on maximal separation of bodies, yielding minimum possible relevant α.
- Total potential:



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$$-V(x) = \sum_{(i,j)\in\mathcal{I}} \widehat{G} \sup_{\alpha^{i,j}\in(\varepsilon_{\alpha},\sqrt{2/3}\overline{\delta}^{-1})} \left\{ m_i m_j \alpha^{i,j} \left[1 - \frac{(\alpha^{i,j}|x^i - x^j|)^2}{2} \right] \right\}.$$



(Actually also valid for uniform density spherical body - inside and outside the object.)

Total potential:

$$-V(x) = \sum_{(i,j)\in\mathcal{I}} \widehat{G} \sup_{\alpha^{i,j}\in(\varepsilon_{\alpha},\sqrt{2/3}\overline{\delta}^{-1})} \left\{ m_{i}m_{j}\alpha^{i,j} \left[1 - \frac{(\alpha^{i,j}|x^{i} - x^{j}|)^{2}}{2} \right] \right\}$$
$$= \sup_{\alpha\in(\varepsilon_{\alpha},\sqrt{2/3}\overline{\delta}^{-1})^{\#\mathcal{I}}} \left\{ \frac{1}{2}x^{T}\beta(\alpha)x + \lambda(\alpha) \right\} \quad \text{(concave in } \alpha\text{)}$$

- Dynamics: $\dot{\xi} = u$, $\xi(0) = x$, $u \in \mathcal{U} = L_2^{loc}$.
- Action functional:

$$\begin{aligned} \overline{J}^{\infty}(t,x,u;z) &= \int_{0}^{t} \frac{m}{2} |u(r)|^{2} + \sup_{\alpha \in (\varepsilon_{\alpha},\sqrt{2/3\delta^{-1}})^{\#\mathcal{I}}} \left\{ \frac{1}{2} \xi^{T}(r) \beta(\alpha) \xi(r) + \lambda(\alpha) \right\} dr \\ &+ \psi^{\infty}(\xi(t),z) \\ &= \sup_{\alpha(\cdot) \in \mathcal{A}} \left\{ \int_{0}^{t} \frac{m}{2} |u(r)|^{2} + \frac{1}{2} \xi^{T}(r) \beta(\alpha(r)) \xi(r) + \lambda(\alpha(r)) dr \\ &+ \psi^{\infty}(\xi(t),z) \right\} \qquad (\text{concave in } \alpha(\cdot)) \end{aligned}$$

Action functional:

$$\begin{split} \overline{J}^{\infty}(t,x,u;z) &= \sup_{\alpha \in \mathcal{A}} \left\{ \int_{0}^{t} \frac{m}{2} |u(r)|^{2} + \frac{1}{2} \xi^{T}(r) \beta(\alpha(r)) \xi(r) + \lambda(\alpha(r)) \, dr \\ &+ \psi^{\infty}(\xi(t),z) \right\} \quad \text{(concave in } \alpha(\cdot)) \end{split}$$

Value function (short horizon case):

$$\overline{W}^{\infty}(t,x;z) = \inf_{u \in \mathcal{U}} \sup_{\alpha \in \mathcal{A}} \left\{ \int_{0}^{t} \frac{m}{2} |u(r)|^{2} + \frac{1}{2} \xi^{T}(r) \beta(\alpha(r)) \xi(r) + \lambda(\alpha(r)) dr + \psi^{\infty}(\xi(t),z) \right\},$$

and letting α^* be the optimal α ,

$$= \inf_{u \in \mathcal{U}} J^{\infty}(t, x, u, \alpha^*; z) \doteq \mathcal{W}^{\alpha^*, \infty}(t, x; z).$$

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• If $t \leq \overline{t} = \overline{t}(\overline{\delta})$, then $J^{\infty}(t, x, \cdot, \alpha^*; z)$ is convex (i.e., in u).

- If $t \leq \overline{t} = \overline{t}(\overline{\delta})$, then $J^{\infty}(t, x, u, \alpha^*; z)$ is convex in u.
- $J^{\infty}(t, x, u, \alpha; z)$ is concave in α .
- Using above, one finds value function satisfies

$$\overline{W}^{\infty}(t,x;z) = \inf_{u \in \mathcal{U}} \sup_{\alpha \in \mathcal{A}} \left\{ \int_{0}^{t} \frac{m}{2} |u(r)|^{2} + \frac{1}{2} \xi^{T}(r) \beta(\alpha(r)) \xi(r) + \lambda(\alpha(r)) dr + \psi^{\infty}(\xi(t),z) \right\}$$

$$= \inf_{u \in \mathcal{U}} \sup_{\alpha \in \mathcal{A}} J^{\infty}(t,x,u,\alpha;z)$$

$$= \sup_{\alpha \in \mathcal{A}} \inf_{u \in \mathcal{U}} J^{\infty}(t,x,u,\alpha;z) \quad (\text{surprising, work required})$$

$$= \sup_{\alpha \in \mathcal{A}} \mathcal{W}^{\alpha,\infty}(t,x;z).$$

▶ For each $\alpha \in A$, $W^{\alpha,\infty}(t,x;z)$ is solution of an LQ control problem.

The *n*-body Fundamental Solution as a Set

We have

 $\mathcal{W}^{\alpha,\infty}(t,x;z) = \frac{1}{2} \left[x^T P_t^{\infty}(\alpha) x + 2z^T Q_t^{\infty}(\alpha) x + z^T R_t^{\infty}(\alpha) z + r_t^{\infty}(\alpha) \right]$

where $P_t^{\infty}, Q_t^{\infty}, R_t^{\infty}$ are solutions of Riccati equations and r_t^{∞} is a simple integral.

• Keep in mind $\alpha = \alpha(\cdot)$.

► Value is
$$\overline{W}^{\infty}(t,x;z) = \sup_{\alpha \in \mathcal{A}} W^{\alpha,\infty}(t,x;z)$$

The *n*-body Problem Fundamental Solution as a Set

The sets

 $\{P_t^{\infty}(\alpha), Q_t^{\infty}(\alpha), R_t^{\infty}(\alpha), r_t^{\infty}(\alpha) \,|\, \alpha \in \mathcal{A}\}$

represent the fundamental solution of n-body TPBVPs.

- Each quadruple obtained by Riccatis.
- Sets are indexed by the body masses and the length of the time interval.
- A two-body fundamental solution is depicted in figure.





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 TPBVPs are converted to initial value problems via a max-plus convolution of the fundamental solution with the appropriate terminal cost (as in previous example).

Orbital Mechanics Application

- Special case of a small body moving among large bodies in known orbits.
- One constructs fundamental solution as a finite-dimensional set (similar to set in *n*-body case).
- The same fundamental solution set may be applied to different TPBVPs, with different x, z points.
- For each problem, multiple solutions of the TPBVP were found.



 First plot is projection of fundamental solution; second and third display multiple solutions of the TPBVPs.

Orbital Mechanics Application

- Application of the TPBVP fundamental solution to a single small object moving among two large bodies.
- Boundary data is initial and terminal position.
- Fundmntl. solution specific to masses and duration.

 Multiple solutions unexpected.



Orbital Mechanics Application

- Application of the TPBVP fundamental solution to a single small object moving among two large bodies.
- SAME fundamental solution applies to multiple TPBVPs.
- Fundmntl. solution specific to masses and duration.
- Multiple solutions unexpected.



Dynamics movie not included.



Dynamics movie not included.

